J. Safra Sarasin

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Kennzahlen

31. Dezember 2023

SAST BVG-Ertrag Tranche B (in CHF)

Benchmark: Customized BM**

Valor: 2455713

ISIN: CH0024557131

	12 Monate		5 Jahre		10 Jahre		03.05.06 -- 31.12.23	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	1.5%	4.6%	-0.1%	6.4%	5.9%	23.7%	17.4%	58.3%
Return p.a.	1.5%	4.6%	0.0%	1.3%	0.6%	2.1%	0.9%	2.6%
Risk p.a.	4.0%	4.6%	5.1%	5.2%	4.1%	4.1%	3.7%	3.7%
Sharpe Ratio	0.06	0.72	0.06	0.30	0.25	0.64	0.21	0.66
Tracking Error p.a. (ex-post)	0.9%		1.1%		1.0%		0.9%	
Tracking Error p.a. (ex-ante)*	2.8%							
Information Ratio	-3.37		-1.17		-1.59		-1.93	
Beta	0.86		0.96		0.97		0.96	
Jensen-Alpha	-2.6%		-1.2%		-1.5%		-1.6%	
Max. Drawdown	-3.7%	-2.3%	-15.1%	-13.0%	-15.1%	-13.0%	-15.1%	-13.0%
Recovery time (in months)	not recovered	4	not recovered	not recovered	not recovered	not recovered	not recovered	not recovered
Modified Duration*	6.94							
Riskless Return p.a. in CHF	1.23%		-0.38%		-0.53%		0.14%	
TER KGAST	1.32%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 05.2006 -- 12.2023 p.a.

* as of 31.12.2023

** Benchmark composition: 32.00% SBI AAA-BBB (TR), 6.00% ICE BofA Gl Gov ex CH hdg CHF, 6.00% ICE BofA Gl Gov ex CH TR, 23.00% BBG Gl. Agg Corp Hdg CHF TR, 1.00% MSCI EM NR, 8.00% SPI (TR), 2.00% SPI EXTRA TR, 4.00% MSCI World ex CH (NR), 18.00% KGAST

SAST BVG-Rendite Tranche B (in CHF)

Benchmark: Customized BM**

Valor: 2025114

ISIN: CH0020251143

	12 Monate		5 Jahre		10 Jahre		01.01.05 -- 31.12.23	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	1.7%	5.0%	4.3%	11.3%	11.4%	31.5%	38.3%	81.1%
Return p.a.	1.7%	5.0%	0.8%	2.2%	1.1%	2.8%	1.7%	3.2%
Risk p.a.	4.3%	5.1%	5.7%	5.9%	4.7%	4.7%	4.4%	4.4%
Sharpe Ratio	0.12	0.74	0.20	0.42	0.32	0.69	0.35	0.68
Tracking Error p.a. (ex-post)	1.1%		1.1%		1.1%		1.0%	
Tracking Error p.a. (ex-ante)*	2.4%							
Information Ratio	-3.05		-1.21		-1.59		-1.44	
Beta	0.83		0.96		0.98		0.97	
Jensen-Alpha	-2.6%		-1.2%		-1.6%		-1.4%	
Max. Drawdown	-3.9%	-2.9%	-15.3%	-13.4%	-15.3%	-13.4%	-15.3%	-13.4%
Recovery time (in months)	not recovered	5	not recovered	not recovered	not recovered	not recovered	not recovered	not recovered
Modified Duration*	6.59							
Riskless Return p.a. in CHF	1.23%		-0.38%		-0.53%		0.20%	
TER KGAST	1.38%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 12.2004 -- 12.2023 p.a.

* as of 31.12.2023

** Benchmark composition: 27.00% SBI AAA-BBB (TR), 20.00% BBG Gl. Agg Corp Hdg CHF TR, 5.00% ICE BofA Gl Gov ex CH TR, 5.00% ICE BofA Gl Gov ex CH hdg CHF, 2.00% MSCI EM NR, 12.00% SPI (TR), 3.00% SPI EXTRA TR, 8.00% MSCI World ex CH (NR), 18.00% KGAST

SAST BVG-Wachstum Tranche B (in CHF)

Benchmark: Customized BM**

Valor: 2025128

ISIN: CH0020251283

	12 Monate		5 Jahre		10 Jahre		01.01.05 -- 31.12.23	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	1.7%	5.5%	8.8%	16.7%	16.7%	40.6%	48.5%	99.1%
Return p.a.	1.7%	5.5%	1.7%	3.1%	1.6%	3.5%	2.1%	3.7%
Risk p.a.	4.8%	5.5%	6.7%	6.8%	5.7%	5.5%	5.4%	5.4%
Sharpe Ratio	0.09	0.78	0.30	0.50	0.35	0.71	0.35	0.65
Tracking Error p.a. (ex-post)	0.9%		1.2%		1.2%		1.1%	
Tracking Error p.a. (ex-ante)*	2.3%							
Information Ratio	-4.15		-1.18		-1.57		-1.45	
Beta	0.87		0.96		1.00		0.99	
Jensen-Alpha	-3.3%		-1.3%		-1.9%		-1.6%	
Max. Drawdown	-4.4%	-3.4%	-15.7%	-13.9%	-15.7%	-13.9%	-19.7%	-17.4%
Recovery time (in months)	not recovered	5	not recovered	not recovered	not recovered	not recovered	67	36
Modified Duration*	6.97							
Riskless Return p.a. in CHF	1.23%		-0.38%		-0.53%		0.20%	
TER KGAST	1.44%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 12.2004 -- 12.2023 p.a.

* as of 31.12.2023

** Benchmark composition: 22.00% SBI AAA-BBB (TR), 4.00% ICE BofA Gl Gov ex CH hdg CHF, 4.00% ICE BofA Gl Gov ex CH TR, 17.00% BBG Gl. Agg Corp Hdg CHF TR, 3.00% MSCI EM NR, 15.00% SPI (TR), 3.00% SPI EXTRA TR, 14.00% MSCI World ex CH (NR), 18.00% KGAST

SAST BVG-Zukunft Tranche B (in CHF)

Benchmark: Customized BM**

Valor: 2455745

ISIN: CH0024557453

	12 Monate		5 Jahre		10 Jahre		03.05.06 -- 31.12.23	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	2.4%	6.1%	14.7%	22.8%	23.4%	50.4%	39.0%	87.1%
Return p.a.	2.4%	6.1%	2.8%	4.2%	2.1%	4.2%	1.9%	3.6%
Risk p.a.	5.3%	6.1%	7.6%	7.8%	6.6%	6.4%	6.6%	6.5%
Sharpe Ratio	0.23	0.81	0.41	0.58	0.39	0.72	0.26	0.53
Tracking Error p.a. (ex-post)	1.0%		1.3%		1.3%		1.2%	
Tracking Error p.a. (ex-ante)*	2.1%							
Information Ratio	-3.78		-1.08		-1.56		-1.42	
Beta	0.87		0.97		1.01		0.99	
Jensen-Alpha	-3.1%		-1.3%		-2.1%		-1.7%	
Max. Drawdown	-4.4%	-4.0%	-15.5%	-14.4%	-15.5%	-14.4%	-25.6%	-23.8%
Recovery time (in months)	not recovered	5	not recovered	not recovered	not recovered	not recovered	70	62
Modified Duration*	6.99							
Riskless Return p.a. in CHF	1.23%		-0.38%		-0.53%		0.14%	
TER KGAST	1.44%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 05.2006 -- 12.2023 p.a.

* as of 31.12.2023

** Benchmark composition: 17.00% SBI AAA-BBB (TR), 6.00% ICE BofA Gl Gov ex CH hdg CHF, 14.00% BBG Gl. Agg Corp Hdg CHF TR, 4.00% MSCI EM NR, 20.00% SPI (TR), 3.00% SPI EXTRA TR, 18.00% MSCI World ex CH (NR), 18.00% KGAST

SAST BVG Aktien 80 - Tranche B (in CHF)

Benchmark: Customized BM**

Valor: 44120050

ISIN: CH0441200505

	12 Monate		5 Jahre		10 Jahre		13.12.18 -- 31.12.23	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	4.5%	10.4%	25.6%	40.4%	n/a	n/a	19.9%	35.2%
Return p.a.	4.5%	10.4%	4.7%	7.0%	n/a	n/a	3.6%	6.1%
Risk p.a.	7.2%	8.9%	11.1%	12.1%	n/a	n/a	11.3%	12.1%
Sharpe Ratio	0.46	1.03	0.45	0.61	n/a	n/a	0.35	0.53
Tracking Error p.a. (ex-post)	2.1%		2.2%		n/a		2.2%	
Tracking Error p.a. (ex-ante)*	2.1%							
Information Ratio	-2.82		-1.07		n/a		-1.12	
Beta	0.80		0.91		n/a		0.91	
Jensen-Alpha	-4.0%		-1.7%		n/a		-1.9%	
Max. Drawdown	-5.8%	-6.1%	-19.5%	-19.0%	n/a	n/a	-19.5%	-19.0%
Recovery time (in months)	not recovered	5	not recovered	not recovered	n/a	n/a	not recovered	not recovered
Modified Duration*	5.61							
Riskless Return p.a. in CHF	1.23%		-0.38%		n/a		-0.31%	
TER KGAST	1.43%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 12.2018 -- 12.2023 p.a.

* as of 31.12.2023

** Benchmark composition: 20.00% SBI AAA-BBB (TR), 5.00% MSCI EM NR, 25.00% MSCI World 100% Hdg to CHF NR, 30.00% SPI (TR), 20.00% MSCI World NR

SAST BVG-Nachhaltigkeit Rendite Tranche B (in CHF)

Benchmark: Customized BM**

Valor: 3543800

ISIN: CH0035438008

	12 Monate		5 Jahre		10 Jahre		20.12.07 -- 31.12.23	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	2.4%	5.2%	4.3%	10.4%	14.3%	30.3%	27.5%	56.2%
Return p.a.	2.4%	5.2%	0.8%	2.0%	1.3%	2.7%	1.5%	2.8%
Risk p.a.	4.1%	5.0%	5.7%	6.0%	4.7%	4.8%	4.5%	4.6%
Sharpe Ratio	0.29	0.78	0.20	0.38	0.39	0.66	0.35	0.62
Tracking Error p.a. (ex-post)	1.3%		1.2%		1.1%		1.1%	
Tracking Error p.a. (ex-ante)*	2.2%							
Information Ratio	-2.15		-0.97		-1.26		-1.21	
Beta	0.79		0.93		0.96		0.96	
Jensen-Alpha	-1.9%		-1.0%		-1.2%		-1.2%	
Max. Drawdown	-3.0%	-2.8%	-14.4%	-13.8%	-14.4%	-13.8%	-14.4%	-13.8%
Recovery time (in months)	11	5	not recovered	not recovered	not recovered	not recovered	not recovered	not recovered
Modified Duration*	6.55							
Riskless Return p.a. in CHF	1.23%		-0.38%		-0.53%		-0.06%	
TER KGAST	1.34%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 12.2007 -- 12.2023 p.a.

* as of 31.12.2023

** Benchmark composition: 30.00% SBI AAA-BBB (TR), 5.00% ICE BofA Gl Gov ex CH hdg CHF, 5.00% ICE BofA Gl Gov ex CH TR, 12.00% BBG Global Agg. Corp hdg CHF, 8.00% BBG Euro Aggr Corp TR hdg, 2.00% MSCI EM NR, 12.00% SPI (TR), 3.00% SPI EXTRA TR, 8.00% MSCI World ex CH (NR), 15.00% KGAST

SAST BVG-Nachhaltigkeit Tranche B (in CHF)

Benchmark: Customized BM**

Valor: 2025138

ISIN: CH0020251382

	12 Monate		5 Jahre		10 Jahre		01.01.05 -- 31.12.23	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Return (cumulated)	2.6%	5.9%	11.4%	17.5%	23.1%	42.5%	57.3%	98.5%
Return p.a.	2.6%	5.9%	2.2%	3.3%	2.1%	3.6%	2.4%	3.7%
Risk p.a.	4.6%	5.6%	7.0%	7.3%	5.9%	5.9%	5.8%	5.7%
Sharpe Ratio	0.30	0.82	0.36	0.49	0.43	0.69	0.38	0.61
Tracking Error p.a. (ex-post)	1.4%		1.3%		1.2%		1.2%	
Tracking Error p.a. (ex-ante)*	1.7%							
Information Ratio	-2.28		-0.81		-1.23		-1.03	
Beta	0.80		0.94		0.98		0.99	
Jensen-Alpha	-2.3%		-0.9%		-1.4%		-1.2%	
Max. Drawdown	-3.4%	-3.5%	-14.4%	-14.4%	-14.4%	-14.4%	-21.0%	-19.5%
Recovery time (in months)	11	5	not recovered	not recovered	not recovered	not recovered	69	52
Modified Duration*	6.53							
Riskless Return p.a. in CHF	1.23%		-0.38%		-0.53%		0.20%	
TER KGAST	1.39%							

Quelle: Datastream, J. Safra Sarasin, Bloomberg, Monatliche Renditen netto, Risk ratios 12.2004 -- 12.2023 p.a.

* as of 31.12.2023

** Benchmark composition: 22.00% SBI AAA-BBB (TR), 4.00% ICE BofA Gl Gov ex CH hdg CHF, 4.00% ICE BofA Gl Gov ex CH TR, 10.20% BBG Global Agg. Corp hdg CHF, 6.80% BBG Euro Aggr Corp TR hdg, 3.00% MSCI EM NR, 15.00% SPI (TR), 3.00% SPI EXTRA TR, 17.00% MSCI World ex CH (NR), 15.00% KGAST

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